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SECURITIES AND EXCHANGE COMMISSION Mer . All Washington, D.C. 20549

FORM 19b-4(e)

OMB APPROVAL

OMB Number: 3235-0504

Expires: July 31, 2004

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FORM 19b-4(e)

[Information Required of a Self-Regulatory Organization Listing and Trading a New

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

Part I

Initial Listing Report

- 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges)
- 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Open End Management Investment Company
- 3. Class of New Derivative Securities Product:

Index Fund Shares

4. Name of Underlying Instrument:

Lehman Brothers Long Government/Credit Index

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:

Narrow-based

Ticker Symbol(s) of New Derivative Securities Product:

BLV

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: NYSE, Amex, OTC, U.S. Government

8. Settlement Methodology of New Derivative Securities Product:

Regular way trades settle on T + 3 (cash settled)

Position Limits of New Derivative Securities Product (if applicable): N/A

Part II

Execution

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Michael S. Emen

Title:

Senior Vice President, Listing Qualifications

Telephone Number:

301 978-8020

Manual Signature of Official Responsible for Form:

Act

Securities Exchange Act of 1934

Section

19h-419b-4(e)

Rule **Public**

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